

Naturus



Daily trading plan for Dec. 1, 2006

1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1402.50	1408.75	1395.50	1403.00

2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1422.58	1419.08	1466.75	1425.83
R2	1415.67	1415.17	1439.00	1355.42
R1	1409.33	1409.08	1421.00	1305.08
PPT	1402.42	1405.17	1393.25	1234.67
S1	1396.08	1399.08	1375.25	1184.33
S2	1389.17	1395.17	1347.50	1113.92
S3	1382.83	1389.08	1329.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1409.50-1411 (First Sell#)	1396.75 (First Buy#)
1416.25 (Second Sell#)	1391.25 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1409.25	1415.75	1419.25	1422.50	1425.75
Support	1399.25	1396.75	1395.25	1392.25	1388.00

5. COMMENTARY

Last day of November ES struggled back and forth with long term support level (black) and short term support level (red). Daily indicators turn up and still give bullish sentiment. But ES needs to hold itself above 1388 level to achieve 1415.75 level in the coming weeks.



6. TODAY'S TRADING

Based on 60min chart, ES opened at flat and later whipsawed both sides. Last day window dressing, Today ES could gap up at open. If it does, first hour is likely for ES go down to test 1397 level. If ES gapped down, it is likely to test yesterday's low in the first hour. If ES can hold up 1395-97 level within first hour, it is possible for ES to move up in the later afternoon.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=1.95)

1410.16	+2/8
1408.20	+1/8
1406.25	8/8
1404.30	7/8
1402.34	6/8
1400.39	5/8
1398.44	4/8
1396.48	3/8
1394.53	2/8
1392.58	1/8
1390.63	0/8
1388.67	-1/8
1386.72	-2/8

Up (Interval=1.95)

1425.78	+2/8
1423.83	+1/8
1421.88	8/8
1419.92	7/8
1417.97	6/8
1416.02	5/8
1414.06	4/8
1412.11	3/8
1410.16	2/8
1408.20	1/8
1406.25	0/8
1404.30	-1/8
1402.34	-2/8

Down (Interval=1.95)

1410.16	+2/8
1408.20	+1/8
1406.25	8/8
1404.30	7/8
1402.34	6/8
1400.39	5/8
1398.44	4/8
1396.48	3/8
1394.53	2/8
1392.58	1/8
1390.63	0/8
1388.67	-1/8
1386.72	-2/8

8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.52	0.40	-6.63	9.10	1402.75
neutral	neutral			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

Date	Time	Indicator	Month	Forecast	Previous Report
Dec 1	10:00	Help-Wanted Index	Oct	31	30
Dec 1	00:00	Auto Sales	Nov	5.2M	5.1M
Dec 1	00:00	Truck Sales	Nov	7.3M	7.2M
Dec 1	10:00	Construction Spending	Oct	-0.2%	-0.3%
Dec 1	10:00	ISM Index	Nov	52.0	51.2